

## ABSTRACT

Topic: “Decision support system for enterprise bankruptcy prediction”.

Thesis explanatory note: 89 p., 16 fig., 14 tabl., 2 append, 28 sources.

**BANKRUPTCY, FORECASTING BANKRUPTCY, BANK RISK RISK,  
NEURAL NETWORK, BINARY CLASSIFIER.**

Topicality of the topic: bankruptcy is an integral part of the functioning of enterprises in a market economy. Therefore, it is important to conduct a research on forecasting the risk of bankruptcy. Early detection of signs of a deteriorating financial situation may allow corrective action to be taken. It can also prevent the loss of current or potential capital ventures.

The purpose of this work is to develop a system for forecasting bankruptcy of banks using neural network technologies.

The object of the study is a set of data on the banks of Ukraine, taken from the site of the NBU.

Research methods: neural network. The software implementation was executed using the Python programming language.

The results of the work were obtained: bank risk models of risk assessment were developed and decision thresholds were chosen for the transformation of the best models into full binary classifiers, which can be used as part of the DSS or as the DSS.